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CURRENCY DERIVATIVES

CURRENCY FUTURES AND OPTIONS MONTHLY STATISTICS

FROM: 08/05/2020 TO: 08/05/2020

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Spot Rate	ZAR Converted Amount	Previous Day's Closing Price	Open Interest
08/05/2020	\$ / R On 02 June 2020			Any day expiry	15.07600			15.07600	0
08/05/2020	\$ / R On 02 June 2020	13.74	C	Any day expiry	1.33732			1.33756	0
08/05/2020	\$ / R On 02 June 2020	13.74	P	Any day expiry	0.00132			0.00156	0
08/05/2020	\$ / R On 12 June 2020			Foreign Exchange Future	15.09580			15.09580	0
08/05/2020	\$ / R On 12 June 2020	17.26	C	Foreign Exchange Future	0.00310			0.00346	0
08/05/2020	\$ / R On 12 June 2020	15.17	C	Foreign Exchange Future	0.26506			0.26931	0
08/05/2020	\$ / R On 12 June 2020	11.90	C	Foreign Exchange Future	3.19580			3.19580	0
08/05/2020	\$ / R On 12 June 2020	14.25	C	Foreign Exchange Future	0.88039			0.88217	0
08/05/2020	\$ / R On 12 June 2020	15.18	C	Foreign Exchange Future	0.26080			0.26504	0
08/05/2020	\$ / R On 12 June 2020	15.16	C	Foreign Exchange Future	0.26938			0.27363	0
08/05/2020	\$ / R On 12 June 2020	15.18	P	Foreign Exchange Future	0.34500			0.34924	0
08/05/2020	\$ / R On 12 June 2020	15.16	P	Foreign Exchange Future	0.33358			0.33783	0
08/05/2020	\$ / R On 12 June 2020	11.90	P	Foreign Exchange Future	0.00000			0.00000	0
08/05/2020	\$ / R On 12 June 2020	15.17	P	Foreign Exchange Future	0.33926			0.34351	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Spot Rate	ZAR Converted Amount	Previous Day's Closing Price	Open Interest
08/05/2020	\$ / R On 12 June 2020	14.25	P	Foreign Exchange Future	0.03459			0.03637	0
08/05/2020	\$ / R On 12 June 2020	17.26	P	Foreign Exchange Future	2.16730			2.16766	0
08/05/2020	\$ / R On 28 July 2020			Any day expiry	15.18680			15.18680	0
08/05/2020	\$ / R On 28 July 2020	15.37	C	Any day expiry	0.38417			0.38703	0
08/05/2020	\$ / R On 28 July 2020	15.37	P	Any day expiry	0.56737			0.57023	0
08/05/2020	\$ / R On 14 September 2020			Foreign Exchange Future	15.28040			15.28040	0
08/05/2020	\$ / R On 14 September 2020	15.34	C	Foreign Exchange Future	0.56521			0.56751	0
08/05/2020	\$ / R On 14 September 2020	15.35	C	Foreign Exchange Future	0.56096			0.56326	0
08/05/2020	\$ / R On 14 September 2020	15.36	C	Foreign Exchange Future	0.55674			0.55904	0
08/05/2020	\$ / R On 14 September 2020	15.36	P	Foreign Exchange Future	0.63634			0.63864	0
08/05/2020	\$ / R On 14 September 2020	15.34	P	Foreign Exchange Future	0.62481			0.62711	0
08/05/2020	\$ / R On 14 September 2020	15.35	P	Foreign Exchange Future	0.63056			0.63286	0
08/05/2020	£ / R On 12 June 2020			Foreign Exchange Future	19.86290			19.86290	0
08/05/2020	£ / R On 12 June 2020	20.00	C	Foreign Exchange Future	0.31316			0.31847	0
08/05/2020	£ / R On 12 June 2020	20.01	C	Foreign Exchange Future	0.30898			0.31428	0
08/05/2020	£ / R On 12 June 2020	19.99	C	Foreign Exchange Future	0.31739			0.32269	0
08/05/2020	£ / R On 12 June 2020	19.99	P	Foreign Exchange Future	0.44449			0.44979	0
08/05/2020	£ / R On 12 June 2020	20.00	P	Foreign Exchange Future	0.45026			0.45557	0
08/05/2020	£ / R On 12 June 2020	20.01	P	Foreign Exchange Future	0.45608			0.46138	0
08/05/2020	£ / R On 14 September 2020			Foreign Exchange Future	20.17040			20.17040	0
08/05/2020	£ / R On 14 September 2020	20.31	C	Foreign Exchange Future	0.69222			0.69515	0
08/05/2020	£ / R On 14 September 2020	20.30	C	Foreign Exchange Future	0.69653			0.69946	0
08/05/2020	£ / R On 14 September 2020	20.29	C	Foreign Exchange Future	0.70087			0.70379	0
08/05/2020	£ / R On 14 September 2020	20.30	P	Foreign Exchange Future	0.82613			0.82906	0
08/05/2020	£ / R On 14 September 2020	20.29	P	Foreign Exchange Future	0.82047			0.82339	0
08/05/2020	£ / R On 14 September 2020	20.31	P	Foreign Exchange Future	0.83182			0.83475	0

Future Open Interest

0.00

Option Open Interest

0.00

Grand Total

0.00